

Massimo Guidolin

Full Professor



Knowledge Group: Finance

Research Domains: Financial Markets

Teaching Domains: Alternative Investments, Asset Pricing, Derivatives,
Portfolio Management

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Biography

Massimo Guidolin è Professore Ordinario di Financial Econometrics dell'Università Bocconi e di SDA Bocconi.

La sua attività di docenza è focalizzata su temi di portfolio management, asset pricing, empirical finance, derivative pricing ed econometria nei corsi graduate e nell' Executive Master in Finance e nel Master in Corporate Finance.

Massimo ha pubblicato nelle principali riviste di economia, econometria e finanza quali la American Economic Review, Journal of Financial Economics, Journal of Econometrics, la Review of Financial Studies, Journal of Financial and Quantitative Analysis e l'Economic Journal. È membro del comitato editoriale di numerosi riviste accademiche fra le quali il Journal of Financial Econometrics (Oxford University Press), Journal of Economic Dynamics and Control (Elsevier Press), International Journal of Forecasting (Elsevier) e la International Review of Economics and Finance (Elsevier). Le sue ricerche spaziano su diversi temi, dai modelli di time series non lineari in finanza e macroeconomia, ai metodi e modelli di previsione delle serie storiche, alle scelte di portafoglio dinamiche in presenza di prevedibilità delle opportunità di investimento, alla determinazione empirica del prezzo delle opzioni e modelli di asset pricing con dinamiche di apprendimento. Ha tenuto conferenze per un pubblico di professionisti riguardanti lo smart beta e le sue applicazioni nella costruzione di portafogli di lungo termine.

Massimo ha conseguito un Ph.D. dalla University of California, San Diego (2000). Nel suo curriculum sono presenti periodi di impiego presso la University of Virginia come assistant professor in Financial Economics, con la Federal Reserve Bank of St. Louis, inizialmente in qualità di senior economist e successivamente di Assistant Vice-President (Financial Markets), e con i dipartimenti di Accounting and Finance della Manchester Business School della Management School dell'Università di Liverpool, come professore ordinario di Finanza.

Articles in Scholarly Journals

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